

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

\*\*\*BASE CURRENCY REPORTED IN USD \*\*\*

\*\*\*PREF CURRENCY REPORTED IN USD \*\*\*

HOLDING CURRENCY

SWISS FRANC

Exchange Rate:

PORTFOLIO SUMMARY VALUE IN HOLDING CURRENCY VALUE IN BASE CURRENCY VALUE IN  
PREF CURRENCY

Cash Balance

Long Market Value

0.81718707000 CHF/USD Short Market Value

0.81718707000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.27840000000 EUR/USD Short Market Value

1.27840000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.84757000000 GBP/USD Short Market Value

1.84757000000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

90,147.18

166,553.22

166,553.22

1,056,897.10

983,562.58963,824.50983,562.58

93,072.60

90,147.18

1,351,137.25

1,257,386.401,232,153.241,257,386.40

118,984.01

166,553.22

1,351,137.25

1,257,386.401,232,153.241,257,386.40

118,984.01

166,553.22

269.34

220.10

220.10

269.34

220.10

220.10

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

736FY

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This Statement is provided on behalf of Credit Suisse Securities (Europe) Limited("CSSE") for information only. This is not a Credit Suisse Securities (USA) LLC ("CSSU") Statement. All language on back of Statement (including SIPC/excess SIPC coverage provisions) is inapplicable. Positions shown on Statement are carried by CSSE (affiliate of CSSU). CSSE is not a SIPC member.

CS SEC EUR LTD: F/B/O FINANCIAL TRUST

COMPANY INC

[REDACTED]  
LONDON E144QJ GBR

CREDIT SUISSE SECURITIES (USA) LLC

[REDACTED]  
NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

\*\*\*BASE CURRENCY REPORTED IN USD \*\*\*

\*\*\*PREF CURRENCY REPORTED IN USD \*\*\*

HOLDING CURRENCY

US DOLLAR

Exchange Rate:

PORTFOLIO SUMMARY VALUE IN HOLDING CURRENCY VALUE IN BASE CURRENCY VALUE IN

PREF CURRENCY

Cash Balance

Long Market Value

1.000000000000 USD/USD Short Market Value

1.000000000000 USD/USD

Debit Balance

Short Balance

Net Portfolio Value

TOTAL PORTFOLIO VALUE (USD )

TOTAL PORTFOLIO VALUE (USD )

31,158,911.25

19,474,097.9424,124,492.5919,474,097.94

7,034,418.66

31,158,911.25

19,474,097.9424,124,492.5919,474,097.94

7,034,418.66

7,320,175.99

7,320,175.99

31,158,911.25

19,474,097.9424,124,492.5919,474,097.94

7,034,418.66

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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Statement of Account

\*\*\* ALL AMOUNTS IN SWISS FRANC \*\*\*

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

269.34

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchse Int Chgd

Rev Repur Int Income

Net Total Cash Income

0.31

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

0.81

MONTH

0.31

YTD

0.81

269.34

100.00

Opening Balance

Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other  
Closing Balance

INCOME SUMMARY

269.34

0.31

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

269.03

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CS SEC EUR LTD: F/B/O FINANCIAL TRUST  
COMPANY INC

[REDACTED]  
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Statement of Account

\*\*\* ALL AMOUNTS IN SWISS FRANC \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 06/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 0.923

FOR 31 DAYS

FROM 05/01 TO 05/31

CLOSE BAL 269.03 CR

AVG BAL 269.03 CR

DEBIT

CREDIT

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CREDIT SUISSE SECURITIES (USA) LLC

████████████████████  
NEW YORK, NY 10010-3629

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FAX: ██████████

Statement of Account

\*\*\* ALL AMOUNTS IN EURO \*\*\*

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

93,072.60

1,056,897.10

1,056,897.10

983,562.58963,824.50983,562.58

51.80

MONTH

Credit

Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchse Int Chgd

Rev Repur Int Income

Net Total Cash Income

6,553.41DB

1,812.18DB

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

4,741.23

14,200.00  
34,937.76  
72,254.55DB  
52,626.78DB  
75,743.57DB  
YTD  
983,562.5848.20  
Opening  
Balance  
Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other

Closing Balance

INCOME SUMMARY

332,287.02

332,287.02

19,738.08

1,812.18

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

21,550.26

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CS SEC EUR LTD: F/B/O FINANCIAL TRUST

COMPANY INC

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LONDON E144QJ GBR

CREDIT SUISSE SECURITIES (USA) LLC

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Statement of Account

\*\*\* ALL AMOUNTS IN EURO \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 06/01 MRKD/MARKET  
03 06/01 MRKD/MARKET  
01 06/02 MRKD/MARKET  
03 06/02 MRKD/MARKET  
01 06/05 MRKD/MARKET  
03 06/05 MRKD/MARKET  
01 06/06 MRKD/MARKET  
03 06/06 MRKD/MARKET  
01 06/07 MRKD/MARKET  
03 06/07 MRKD/MARKET  
01 06/08 MRKD/MARKET  
03 06/08 MRKD/MARKET  
01 06/09 MRKD/MARKET  
03 06/09 MRKD/MARKET  
01 06/12 MRKD/MARKET  
03 06/12 MRKD/MARKET  
01 06/13 MRKD/MARKET  
03 06/13 MRKD/MARKET  
01 06/14 MRKD/MARKET  
03 06/14 MRKD/MARKET  
01 06/15 MRKD/MARKET  
03 06/15 MRKD/MARKET  
01 06/16 MRKD/MARKET  
03 06/16 MRKD/MARKET  
01 06/19 MRKD/MARKET  
03 06/19 MRKD/MARKET  
01 06/20 MRKD/MARKET  
03 06/20 MRKD/MARKET  
01 06/21 MRKD/MARKET  
03 06/21 MRKD/MARKET  
01 06/22 MRKD/MARKET  
03 06/22 MRKD/MARKET  
01 06/23 MRKD/MARKET  
03 06/23 MRKD/MARKET

QUANTITY DESCRIPTION  
MARK TO MARKET  
MARK TO MARKET



25,547.08

30,621.50

699.92

CREDIT

13,298.48

3,674.58

10,673.78

36,395.84

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CREDIT SUISSE SECURITIES (USA) LLC

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Statement of Account

\*\*\* ALL AMOUNTS IN EURO \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 06/26 MRKD/MARKET

03 06/26 MRKD/MARKET

01 06/27 MRKD/MARKET

03 06/27 MRKD/MARKET

01 06/28 MRKD/MARKET

03 06/28 MRKD/MARKET

01 06/29 MRKD/MARKET

03 06/29 MRKD/MARKET

01 06/30 MRKD/MARKET

03 06/30 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

PRICE

DEBIT

2,624.70

9,798.88

8,923.98

20,822.62

1,574.82

CREDIT

2,624.70

9,798.88

8,923.98

20,822.62

1,574.82

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 06/01/06 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 2.771

01 06/01/06 INTEREST

FOR 31 DAYS  
FROM 05/01 TO 05/31  
CLOSE BAL 935240.38 DB  
AVG BAL -2747445.20 DB  
REBATE ON SHORT SALES  
FOR THE MONTH OF  
INTEREST CREDIT  
DEBIT  
6,553.41  
CREDIT  
4,741.23  
CREDIT SUISSE SECURITIES (USA) LLC  
[REDACTED]  
NEW YORK, NY 10010-3629  
TEL: [REDACTED]  
FAX: [REDACTED]

Statement of Account

\*\*\* ALL AMOUNTS IN EURO \*\*\*

PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

01

17,498 (S) DEUTSCHE POSTBANK AG

OTHER ASSETS

700,000

DEUTSCHE POSTBANK AG CVT

02.6500 07/02/2007

TOTAL PRICED PORTFOLIO

73,334.52

18,550.00

25.295

56.21000

150.98530

983,562.581,056,897.10

18,550.00

1.755

DESCRIPTION

PRICE

MARKET

VALUE

ESTIMATED

CURRENT

ANNUAL

INCOME YIELD %

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CREDIT SUISSE SECURITIES (USA) LLC

NEW YORK, NY 10010-3629

TEL:

FAX:

Statement of Account

\*\*\* ALL AMOUNTS IN BRITISH POUND STERLING \*\*\*

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

90,147.18

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

331.82

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

1,856.55

331.82

YTD

1,856.55

90,147.18

100.00

Opening Balance

Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other

Closing Balance

INCOME SUMMARY

90,147.18

331.82

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

89,815.36

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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Statement of Account

\*\*\* ALL AMOUNTS IN BRITISH POUND STERLING \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 06/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.349

FOR 31 DAYS

FROM 05/01 TO 05/31

CLOSE BAL 89815.36 CR

AVG BAL 89825.86 CR

DEBIT

CREDIT

331.82

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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CREDIT SUISSE SECURITIES (USA) LLC

████████████████████  
NEW YORK, NY 10010-3629

TEL: ██████████

FAX: ██████████

Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

7,034,418.66

31,158,911.25

19,474,097.9424,124,492.5919,474,097.94

Credit

Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

20,328.75

45,771.53

26,042.77DB

121,276.85DB

53,533.77DB

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

506,134.74  
327,862.30  
53,711.41DB  
799,631.60DB  
8,934.35  
27,685.57  
YTD  
28,280.32  
31,158,911.25  
19,474,097.9461.54  
38.46  
Opening  
Balance  
Purchases  
Sales  
Funds Received  
Funds Withdrawn  
Net Total Cash Income  
Foreign Exchange  
Repurchase Agreements  
Rev Repur Agreements  
Other

Closing Balance

INCOME SUMMARY

3,860,494.72

4,650,394.65

3,860,494.72

262,773.18

706,986.72

53,533.77

MONTHLY ACTIVITY SUMMARY

DEBIT

4,152,647.34

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 06/01 MRKD/MARKET

03 06/01 MRKD/MARKET

03 06/01 JOURNAL

01 06/02 JOURNAL

01 06/02 MRKD/MARKET

03 06/02 MRKD/MARKET

03 06/02 JOURNAL

01 06/05 MRKD/MARKET

01 06/05 WIRED

03 06/05 MRKD/MARKET

01 06/06 MRKD/MARKET

03 06/06 MRKD/MARKET

03 06/06 JOURNAL

01 06/07 MRKD/MARKET

01 06/07 WIRED

03 06/07 MRKD/MARKET

03 06/07 JOURNAL

01 06/08 MRKD/MARKET

03 06/08 MRKD/MARKET

01 06/09 MRKD/MARKET

03 06/09 MRKD/MARKET

01 06/12 MRKD/MARKET

03 06/12 MRKD/MARKET

QUANTITY DESCRIPTION

MARK TO MARKET

MARK TO MARKET

1,000 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FROM 736FY0 TO 746FY0

736FY0 TO 746FY0 USD/EUR

MARK TO MARKET

MARK TO MARKET

-1,000 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MRN

MARK TO MARKET

MARK TO MARKET

MARK TO MARKET

-960 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MRN  
MARK TO MARKET  
-3,700 CENTERPOINT ENERGY INC  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0

MARK TO MARKET  
MARK TO MARKET

25,145.53  
134,918.20  
71,837.07  
5,538.00  
49,005.01  
45,619.22  
25,145.53  
134,918.20  
71,837.07  
30,788.00  
351,709.10  
48,171.85

PRICE  
DEBIT  
273,137.81  
36,997.74  
6,069.48  
128,399.57  
128,399.57  
30,215.87  
351,709.10  
48,171.85  
29,238.49  
49,005.01

CREDIT  
273,137.81  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
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CREDIT SUISSE SECURITIES (USA) LLC

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Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 06/12 JOURNAL

01 06/13 MRKD/MARKET

03 06/13 MRKD/MARKET

03 06/13 JOURNAL

01 06/14 MRKD/MARKET

01 06/14 WIRED

03 06/14 MRKD/MARKET

03 06/14 JOURNAL

01 06/15 MRKD/MARKET

03 06/15 MRKD/MARKET

03 06/15 JOURNAL

01 06/16 MRKD/MARKET

01 06/16 JOURNAL

03 06/16 MRKD/MARKET

03 06/16 JOURNAL

03 06/16 JOURNAL

03 06/16 JOURNAL

QUANTITY DESCRIPTION

4,000 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

1,100 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MRN

MARK TO MARKET

-2,300 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

-1,300 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

2,000 TJX COMPANIES INC NEW

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

4,500 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

5,000 RPM INCORPORATED

OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0  
1,000 CBRL GROUP INC  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0

36,978.99  
90,552.50  
45,339.80  
42,417.27  
128,674.35  
440,423.61  
440,423.61  
41,074.18  
42,417.27

PRICE  
DEBIT  
116,495.20  
249,351.92  
249,351.92  
67,443.69  
29,756.28  
6,191.00  
29,756.28  
71,285.62

CREDIT  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
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CREDIT SUISSE SECURITIES (USA) LLC  
[REDACTED]  
NEW YORK, NY 10010-3629  
TEL: [REDACTED]  
FAX: [REDACTED]

Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 06/19 MRKD/MARKET

01 06/19 JOURNAL

03 06/19 MRKD/MARKET

03 06/19 JOURNAL

03 06/19 JOURNAL

01 06/20 MRKD/MARKET

03 06/20 MRKD/MARKET

03 06/20 JOURNAL

01 06/21 MRKD/MARKET

01 06/21 JOURNAL

03 06/21 MRKD/MARKET

03 06/21 JOURNAL

01 06/22 MRKD/MARKET

03 06/22 MRKD/MARKET

01 06/23 MRKD/MARKET

03 06/23 MRKD/MARKET

01 06/26 MRKD/MARKET

03 06/26 MRKD/MARKET

01 06/27 MRKD/MARKET

03 06/27 MRKD/MARKET

03 06/27 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

775,000 CONSECO INC CVT

03.5000 09/30/2035

JNL SHORT A/C TO MARGIN A/C

MARK TO MARKET

-775,000 CONSECO INC CVT

03.5000 09/30/2035

JNL SHORT A/C TO MARGIN A/C

400 AMERICAN FINL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET

1,000 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

-2,000 TJX COMPANIES INC NEW

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

2,000 TJX COMPANIES INC NEW

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

MARK TO MARKET  
MARK TO MARKET  
MARK TO MARKET  
MARK TO MARKET  
MARK TO MARKET  
MARK TO MARKET  
MARK TO MARKET

150 VALASSIS COMMUNICATIONS INC  
OFFSHORE ARRANGING FLIP  
TO 736FY0 FROM 746FY0

45,339.80  
60,001.79  
60,001.79  
23,601.62  
23,601.62  
141,129.26  
141,129.26  
166,009.15  
166,009.15  
3,996.03  
16,410.60  
99,448.55  
99,448.55  
27,985.50  
197,255.32  
45,339.80  
197,255.32  
676,866.39

PRICE  
DEBIT  
676,866.39

CREDIT  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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20

CREDIT SUISSE SECURITIES (USA) LLC

████████████████████  
NEW YORK, NY 10010-3629

TEL: ██████████  
FAX: ██████████

Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 06/28 MRKD/MARKET

03 06/28 MRKD/MARKET

01 06/29 MRKD/MARKET

03 06/29 MRKD/MARKET

01 06/30 MRKD/MARKET

01 06/30 WIRED

03 06/30 MRKD/MARKET

03 06/30 JOURNAL

QUANTITY DESCRIPTION

MARK TO MARKET

FUNDS PAID BY WIRE

WIRE TO CITIBANK FUT MRN

MARK TO MARKET

900 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

32,026.04

PRICE

DEBIT

95,796.72

363,652.58

192,460.12

10,160.00

192,460.12

CREDIT

95,796.72

363,652.58

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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20

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 06/01/06 INTEREST

DESCRIPTION

DEBIT INT @ AVG RATE 5.112

01 06/01/06 INTEREST

FOR 31 DAYS

FROM 05/01 TO 05/31

CLOSE BAL 22424866.83 DB

AVG BAL -27574205.20 DB  
REBATE ON SHORT SALES  
12/15/2049  
INTEREST CHARGE  
INTERNATIONAL FEES  
MAY 2006  
01 06/01/06 INTEREST  
01 06/01/06 INTEREST  
REBATE ON SHORT SALES  
FOR THE MONTH OF MAY  
INTEREST CREDIT  
CELG 1.75 06/01/08  
01.7500 06/01/2008  
INTEREST CREDIT  
06/01/06 ON 625000 BONDS  
5,468.75  
90,663.95  
DEBIT  
121,276.85  
CREDIT  
889.06  
CREDIT SUISSE SECURITIES (USA) LLC  
[REDACTED]  
NEW YORK, NY 10010-3629  
TEL: [REDACTED]  
FAX: [REDACTED]

Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

03 06/01/06 SUBST CHGD

01 06/02/06 INTEREST

03 06/02/06 SUBST CHGD

01 06/09/06 DIVIDEND

03 06/09/06 SUBST CHGD

03 06/09/06 SUBST CHGD

03 06/12/06 SUBST CHGD

01 06/13/06 DIVIDEND

03 06/13/06 SUBST CHGD

03 06/15/06 SUBST CHGD

03 06/15/06 SUBST CHGD

DESCRIPTION

TJX COMPANIES INC NEW

SUBSTITUTE DIVIDEND CHARGE

06/01/06 ON -35776 SHARES

AMERICAN FINL GROUP INC CVT

01.4861 06/02/2033

INTEREST CREDIT

06/02/06 ON 2000000 BONDS

EDO CORPORATION

SUBSTITUTE DIVIDEND CHARGE

06/02/06 ON -20645 SHARES

CENTERPOINT ENERGY INC

CASH DIVIDEND CREDIT

06/09/06 ON 6500 SHARES

UNISOURCE ENERGY CORP HLDGS CO

SUBSTITUTE DIVIDEND CHARGE

06/09/06 ON -8665 SHARES

CENTERPOINT ENERGY INC

SUBSTITUTE DIVIDEND CHARGE

06/09/06 ON -131147 SHARES

GENERAL MOTORS

SUBSTITUTE DIVIDEND CHARGE

06/10/06 ON -58950 SHARES

ALLERGAN INC

CASH DIVIDEND CREDIT

06/13/06 ON 2096 SHARES

ALLERGAN INC

SUBSTITUTE DIVIDEND CHARGE

06/13/06 ON -21431 SHARES

SUPERVALU INC

SUBSTITUTE DIVIDEND CHARGE

06/15/06 ON -7330 SHARES

CSX CORPORATION

SUBSTITUTE DIVIDEND CHARGE

06/15/06 ON -16964 SHARES

2,205.32  
1,191.13  
2,143.10  
209.60  
14,737.50  
19,672.05  
1,819.65  
975.00  
619.35  
14,860.00

DEBIT

2,504.32

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CREDIT SUISSE SECURITIES (USA) LLC

████████████████████  
NEW YORK, NY 10010-3629

TEL: ██████████

FAX: ██████████

Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 06/16/06 DIVIDEND

03 06/16/06 DIVIDEND

DESCRIPTION

DUKE ENERGY HLDG CORP

CASH DIVIDEND CREDIT

06/16/06 ON 85487 SHARES

DUKE ENERGY HLDG CORP

CASH DIVIDEND CHARGE

06/16/06 ON -81141 SHARES

25,153.71

DEBIT

CREDIT

26,500.97

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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PORTFOLIO

TYPE

LONG OR

SHORT(S)

EQUITIES

03

03

03

20,890 (S) AMERICAN FINL GROUP INC

\*CSSU RATING

1,060 (S) AMGEN

\*CSSU RATING

8,432 (S) CBRL GROUP INC

\*CSSU RATING

:

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

33.92000

:NOT RATED

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

286,013.444,384.641.533

42.90000

:OUTPERFORM

INDEPENDENT

RATING:

PROVIDER:Standard & Poor's

65.23000

69,143.80896,181.0011,489.501.282

DESCRIPTION

PRICE

MARKET

VALUE

ESTIMATED

CURRENT

ANNUAL

INCOME YIELD %

CREDIT SUISSE SECURITIES (USA) LLC

[REDACTED]

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

PORTFOLIO

TYPE

03

03

03

03

03

03

03

03

03

03

03

03

03

LONG OR

SHORT(S)

56,067 (S) CMS ENERGY CORP

15,379 (S) CSX CORPORATION

\*CSSU RATING

:OUTPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

51,000 (S) CELGENE CORPORATION

128,347 (S) CENTERPOINT ENERGY INC

\*CSSU RATING

:UNDERPERFORM

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

3,026 (S) CHENIERE ENERGY INC

\*CSSU RATING

20,645 (S) EDO CORPORATION

\*CSSU RATING

58,950 (S) GENERAL MOTORS

\*CSSU RATING

39.00000

:OUTPERFORM

INDEPENDENT RATING:Hold

PROVIDER:Market Edge Research

24.34000

:UNDERPERFORM

INDEPENDENT RATING:2 STAR - Avoid

PROVIDER:Standard & Poor's

29.79000

:NEUTRAL

INDEPENDENT RATING:2 STAR - Avoid

PROVIDER:Standard & Poor's

72,460 (S) HCC INSURANCE HOLDINGS INC

5,223 (S) MASCO CORP

\*CSSU RATING  
110,982 (S) PPL CORP  
57,340 (S) RPM INCORPORATED  
7,330 (S) SUPERVALU INC  
12,476 (S) TJX COMPANIES INC NEW  
\*CSSU RATING  
:OUTPERFORM  
INDEPENDENT RATING:3 STAR - Hold  
PROVIDER:Standard & Poor's  
:NEUTRAL  
INDEPENDENT RATING:4 STAR - Accumulate  
PROVIDER:Standard & Poor's  
32.30000  
18.00000  
30.70000  
22.86000  
3,584,718.601,032,120.00225,031.00285,201.36122,080.2036,697.604,764.503,493.  
283.406  
3.556  
2.117  
1.225  
29.44000  
29.64000  
2,133,222.40154,809.7228,984.004,596.241.359  
2.969  
1,756,120.5058,950.003.357  
502,499.302,477.40.493  
118,014.0047.43000  
12.50000  
2,418,930.001,604,337.5077,008.204.800  
12.94000  
70.44000  
DESCRIPTION  
PRICE  
MARKET  
VALUE  
725,506.981,083,296.767,997.08.738  
ESTIMATED  
CURRENT  
ANNUAL  
INCOME YIELD %  
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD  
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UNDISCLOSED 06/01/06 TO 06/30/06 18 OF  
20  
CREDIT SUISSE SECURITIES (USA) LLC  
[REDACTED]  
NEW YORK, NY 10010-3629  
TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

PORTFOLIO

TYPE

03

03

03

01

01

01

01

01

01

01

01

01

03

01

01

LONG OR

SHORT(S)

8,665 (S) UNISOURCE ENERGY CORP HLDG CO

1,452 (S) VALASSIS COMMUNICATION INC

\*CSSU RATING

15,083 (S) VORNADO REALTY TR

\*CSSU RATING

2,000,000

2,000,000

3,000,000

700,000

1,000,000

625,000

2,250,000

125,000

775,000

1,052,000

150,000

NT CV1.

:NEUTRAL

INDEPENDENT RATING:Hold

PROVIDER:Rochdale Securities

97.55000

:

INDEPENDENT RATING:3 STAR - Hold

PROVIDER:Standard & Poor's

AMERICAN FINL GROUP INC OHIO SR

01.4861 06/02/2033

AMGEN INC NT ZER CV 32

CBRL GROUP INC

CSX CORP BOND CVT

CELGENE CORP CVT

01.7500 06/01/2008  
 CENTERPOINT ENERGY INC CVT SER B  
 03.7500 05/15/2023  
 CHENIERE ENERGY INC CVT 144A  
 CONSECO INC CVT 144A  
 775,000 (S) CONSECO INC CVT  
 EDO CORP CVT SR SUB NTS  
 GENERAL MTRS CORP CV C 33  
 02.2500 08/01/2012  
 03.5000 09/30/2035  
 03.5000 09/30/2035  
 04.0000 11/15/2025  
 06.2500 07/15/2033  
 113.87500  
 121.00000  
 106.25000  
 106.25000  
 97.37500  
 20.16000  
 LYON ZERO 32  
 CMS ENERGY CORP SR NT-B CV 23  
 03.3750 07/15/2023  
 10/30/2021  
 03/01/2032  
 04/03/2032  
 50.87500  
 73.50000  
 45.37500  
 130.37500  
 125.75000  
 392.50000  
 1,017,500.00  
 1,470,000.00  
 1,361,250.00  
 912,625.00  
 1,257,500.00  
 2,453,125.00  
 2,562,187.50  
 151,250.00  
 823,437.50  
 823,437.501,024,385.00  
 3,024,000.00  
 29,720.00  
 2.921  
 1,471,346.6548,265.603.280  
 31.15000  
 23.59000  
 DESCRIPTION  
 PRICE  
 MARKET  
 VALUE

269,914.7534,252.68ESTIMATED

7,278.60CURRENT

ANNUAL

INCOME YIELD %

2.697

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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20

23,625.00

10,937.50

84,375.00

2,812.50

27,125.00

27,125.0042,080.00

234,300.00

2.589

.446

3.293

1.860

3.294

3.294

4.108

7.748

CREDIT

SUISSE SECURITIES (USA) LLC

[REDACTED]

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

\*\*\* ALL AMOUNTS IN US DOLLAR \*\*\*

PORTFOLIO

TYPE

01

01

01

01

01

01

01

01

01

LONG OR

SHORT(S)

1,600,000

4,000,000

3,000,000

3,830,000

4,000,000

750,000

500,000

789,000

2,000,000

HCC INS HLDGS INC NT CVT

MASCO CORP CVT

02.0000 09/01/2021

07/20/2031

PPL ENERGY SUPPLY LLC CVT

RPM INTL INC SR NT CV 33

SUPERVALU INC SR CVT BOND

TJX COS INC CONV

02.6250 05/15/2023

01.3890 05/13/2033

11/02/2031

02/13/2021

UNISOURCE ENERGY CORP CVT 144A

04.5000 03/01/2035

VALASSIS COMMUNICATIONS INC SR

01.0843 05/22/2033

NT CV1.

VORNADO RLTY L P

DEB EXC

SR

03.8750 04/15/2025

TOTAL PRICED PORTFOLIO

\* Please see the last page for securities ratings disclosure letter.

11,684,813.31

281,884.62

2.412

112.75000

2,255,000.00

61.12500

138.87500

45.87500

128.25000

53.75000

33.00000

79.25000

97.37500

DESCRIPTION

PRICE

MARKET

VALUE

2,222,000.00

1,835,000.00

3,847,500.00

2,058,625.00

1,320,000.00

594,375.00

486,875.00

482,276.25

ESTIMATED

32,000.00

78,750.00

53,198.70

CURRENT

ANNUAL INCOME YIELD %

1.440

2.047

2.584

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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22,500.00

8,552.76

77,500.00

4.621

1.773

3.437

CREDIT SUISSE SECURITIES (USA) LLC

NEW YORK, NY 10010-3629

TEL:

FAX:

Statement of Account

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NEW YORK, NY 10010-3629

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